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CURRENCY DERIVATIVES

CURRENCY FUTURES AND OPTIONS TURNOVER SUMMARY

DATE: 09/10/2014

Contract	Strike	Call/Put	Product	No of Trades	No. of Contracts	Foreign Value	Premium Value in Rand
$ / R 12-Dec-14	11.13	C	Foreign Exchange Future	187	148,126	148,126,000.00	966 313 317.20
$ / R MAXI 12-Dec-14			Foreign Exchange Future	5	21	2,100,000.00	23 390 470.00
£ / R 12-Dec-14			Foreign Exchange Future	5	104	104,000.00	1 876 923.10
€ / R 12-Dec-14			Foreign Exchange Future	5	372	372,000.00	5 276 809.50
AU$ / R 12-Dec-14			Foreign Exchange Future	2	251	251,000.00	2 465 586.40
$ / R 16-Mar-15		P	Foreign Exchange Future	31	40,039	40,039,000.00	73 582 360.00
€ / R 16-Mar-15			Foreign Exchange Future	4	184	184,000.00	2 664 515.80
$ / R 12-Jun-15	11.00	P	Foreign Exchange Future	58	134,212	134,212,000.00	24 306 295.00
£ / R 12-Jun-15			Foreign Exchange Future	1	25	25,000.00	464 232.50
Total Futures				**217**	**93,334**	**95,413,000.00**	**1,069,903,159.50**
Total Options				**81**	**230,000**	**230,000,000.00**	**30,437,350.00**
Grand Total for Currency Future Turnover Summary				**298**	**323,334**	**325,413,000.00**	**1 100 340 509.50**